

# Caterina Schiavoni

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## WORK EXPERIENCE

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### Researcher

Fondazione Eni Enrico Mattei (FEEM)

April 2021 - Present

Milan, Italy

### Data analysis internship

UNHCR - The UN Refugee Agency, FICSS

September 2016 - March 2017

Copenhagen, Denmark

- Implementation of a six-month road map to improve data analysis within UNHCR
- Support to UNHCR Ecuador in the econometric modelling of a local integration indicator for refugees
- Support in drafting the UNHCR Statistical Yearbook 2016

## EDUCATION

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### Ph.D. Candidate in Econometrics

Maastricht University, Department of Quantitative Economics

April 2017 - April 2021

Maastricht, The Netherlands

CBS - Statistics Netherlands

Heerlen, The Netherlands

- Thesis: *Multivariate State Space Methods for Official Statistics and Climate Modelling*
- Supervisors: Prof. dr. Franz Palm, Dr. Stephan Smeekes, Prof. dr. Jan van den Brakel
- Completed courses: High-dimensional Econometric Methods for Big Data, Data Mining, Presentation Skills (Maastricht University), Generalised Linear Models (RWTH Aachen University)

### Visiting Scholar

Center for Spatial Data Science, University of Chicago

April 2020 - June 2020

Virtual

### M.Sc. in Econometrics and Operations Research

Maastricht University, School of Business and Economics

September 2015 - August 2016

Maastricht, The Netherlands

- Track: Econometrics
- Thesis: *Non-linear Cointegration vs. Co-summability: Empirical Application to the Environmental Kuznets Curve*
- Supervisor: Prof. dr. Jean-Pierre Urbain

### B.Sc. in Statistics, Economics, Finance and Insurance

Sapienza - Università di Roma, Department of Statistical Sciences

September 2011 - July 2015

Rome, Italy

- Track: Statistics, Economics and Finance
- Thesis: *Models for the Aggregate Consumption Demand: an Estimation for Italy*
- Supervisor: Prof. dr. Roberto Zelli

### Exchange semester abroad

Université Paris 1 Panthéon-Sorbonne, Economics Department

January 2014 - June 2014

Paris, France

- Courses completed in French and English

## RESEARCH

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### Publications

- Schiavoni, C., F. Palm, S. Smeekes and J. van den Brakel (2021). A dynamic factor model approach to incorporate Big Data in state space models for official statistics. *Journal of the Royal Statistical Society: Series A (Statistics in Society)*, 184(1), 324-353

### Working papers

- Schiavoni, C., S.J. Koopman, F. Palm, S. Smeekes and J. van den Brakel (2021). "Time-varying state correlations in state space models and their estimation via indirect inference". Tinbergen Institute Discussion Paper 2021-020/III

## Work in Progress

- "The spatial lag state space model with an application to regional concentrations of NO<sub>2</sub> in the Netherlands"

## CONFERENCES, SEMINARS AND WORKSHOPS

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- BigSurv20, Utrecht University, virtual *November 2020*
- Big Data seminar, CBS, virtual *November 2020*
- 12<sup>th</sup> World Congress of the Econometric Society, Bocconi University, virtual *August 2020*
- Econometrics seminar, Maastricht University, virtual *May 2020*
- Center for Spatial Data Science study group presentations, virtual *May 2020*
- PhD Colloquium, Maastricht University, Maastricht, NL *November 2019*
- NPSO Innovatiedag, Statistics Netherlands, The Hague, NL *November 2019*
- Workshop on Time Series Methods for Official Statistics, OECD, Paris, FR *September 2019*
- 29<sup>th</sup> (EC)<sup>2</sup> on Big Data Econometrics with Applications, Bank of Italy, Rome, IT *December 2018*
- BigSurv18, Universitat Pompeu Fabra, Barcelona, ES *October 2018*
- SAE 2018, East China Normal University, Shanghai, CN *June 2018*
- NESG 2018, Universiteit van Amsterdam, Amsterdam, NL *May 2018*
- CBS seminar, Statistics Netherlands, Heerlen, NL *February 2018*
- CFE 2017, University of London, London, UK *December 2017*
- Econometrics seminar, Maastricht University, Maastricht, NL *November 2017*

## TEACHING

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### Maastricht University

As tutor/teaching assistant (the description of the courses can be found here):

- Econometric Methods II (3<sup>rd</sup> year B.Sc. in Econometrics) *2019 - 2021*
- Quantitative Methods III (2<sup>nd</sup> year B.Sc. in International Business) *2018 - 2021*
- Data Analytics (M.Sc. in International Business) *2020*
- Pre-academic Training in Statistics (M.A.) *2018 - 2019*
- Pre-academic Training in Mathematics (B.A.) *2019*
- Quantitative Methods I (1<sup>st</sup> year B.Sc. in International Business) *2019*
- Management of Operations and Product Development (2<sup>nd</sup> year B.Sc. in International Business) *2018*
- Quantitative Methods III (2<sup>nd</sup> year B.Sc. in Economics) *2017*
- Supervision of B.Sc. theses in Econometrics *2018 - 2019*
- Second reader of M.Sc. theses in Econometrics *2019*

## REFEREE ACTIVITY

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National Bank of Belgium's Working Paper Series.

## AWARDS AND GRANTS

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- International Travel Grant, Maastricht University *November 2019*
- 2<sup>nd</sup> place at the Econometric Game - World Championship of Econometrics (team captain) *April 2019*
- Erasmus Programme Grant, Sapienza - Università di Roma *2013*

## LANGUAGE SKILLS

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Italian	Native
English	Fluent (IELTS 7.5, <i>March 2015</i> ; FCE, <i>June 2010</i> )
French	Intermediate (DELF A2, <i>May 2006</i> )
Dutch	Basic (A1 certificate, <i>December 2017</i> )

## SOFTWARE SKILLS

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- R, Stata, C++
- T<sub>E</sub>X (L<sup>A</sup>T<sub>E</sub>X, B<sub>E</sub>T<sub>E</sub>X, Beamer)
- Microsoft Office (Word, Excel, PowerPoint, Outlook)
- Operating Systems: Microsoft Windows family, Apple OS X

## VOLUNTARY ACTIVITY

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- Associazione Luca Coscioni 2016
- Children ONLUS - Fondo per l'Infanzia 2014 - 2015

## PERSONAL

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- Interests: photography, mountain biking, hiking, skiing, yoga
- 3<sup>rd</sup> place at the Italian championship of group of rhythmic gymnastics *December 2006*
- 4<sup>th</sup> place at the Italian championship of group of rhythmic gymnastics *November 2004*